Securities Valuation Office
National Association of Insurance Commissioners
Replication (Synthetic Asset) Transaction Fixed Income Index Form

Please see Part Four, Section 2(i), of the *Purposes and Procedures Manual of the NAIC’s Securities Valuation Office* (Manual) for instructions and definitions related to the filing of Replicated (Synthetic Asset) Transactions (RSATs) Using Indices.

1. Name of Reporting Insurance Company: __________________________________________

2. Name of Fixed Income Index __________________________________________________

3. Is the Index listed on the SVO Index List? Yes____No____. If no, see Part Four, Section 2(k) of the Manual for instructions on how to submit an index to the SVO for listing.

4. Is this an Approved RSAT as identified in Part Four, Section 2(a)(i) of the Manual? Yes ___ or No ____.

5. Description of RSAT: _________________________________________________________
   _____________________________________________________________
   _____________________________________________________________

6. Please complete the table below for all derivative instruments involved in this RSAT:

<table>
<thead>
<tr>
<th>Derivative Instrument</th>
<th>Counterparty Name_____</th>
<th>NAIC Counterparty Designation_____</th>
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7. Is the RSAT a permissible investment in the insurer’s state of domicile? Yes ____or No____.

8. Does the insurer’s investment in the Fixed Income Index and derivative components have a market value that is not materially different from the market value ascribed to the RSAT at the time the RSAT was entered into? Yes ____ or No ____.

9. Will the RSAT continue to be effective for the duration of the derivative component of the RSAT? Yes ____ or No ____.

10. Name and Title of Submitter (please print): _______________________________________

11. Signature of Submitter: ___________________________________ Date: _______________
12. Name of Contact Person to Discuss the Transaction: ________________________________

13. Contact Telephone Number: __________________________________________________

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